LATINOS TRADING

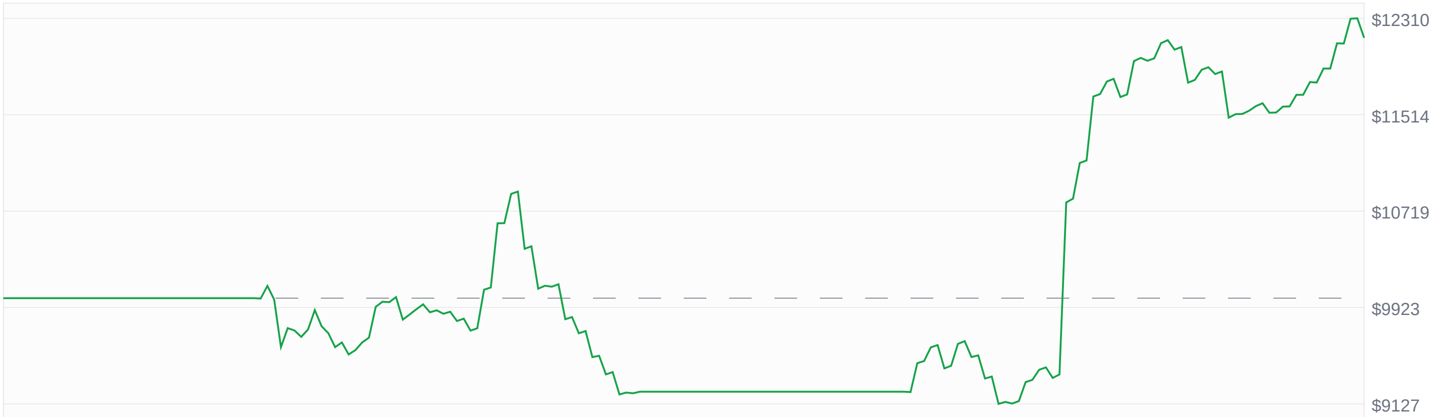
BACKTEST REPORT

Backtest #51937 · MSFT · EVO_GG1RSISNIP_v903

ROI	Sharpe	Win Rate	Max Drawdown
+21.45%	1.12	50.0%	-14.24%

EQUITY CURVE

202 sessions · starting at $10000.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v903 strategy generated +21.45% ROI on MSFT with a 1.12 Sharpe, yet the 50% win rate and 14.24% drawdown reveal a brittle edge driven by only two trades. Such a small sample size offers low statistical confidence, meaning these metrics are likely outliers rather than sustainable performance. The strategy fails to filter volatility effectively, allowing a single loss to dictate nearly half the portfolio's peak decline. We must expand the backtest horizon and increase trade frequency before deploying live capital.

ADDITIONAL METRICS

CAGR	**21.45%**
Sortino Ratio	**1.03**
Turnover	**4.06x**
Total Trades	**2**
Initial Capital	**$10000.00**
Final Capital	**$12149.06**